Stocks Near-Real-Time Data Analysis and Visualization Project

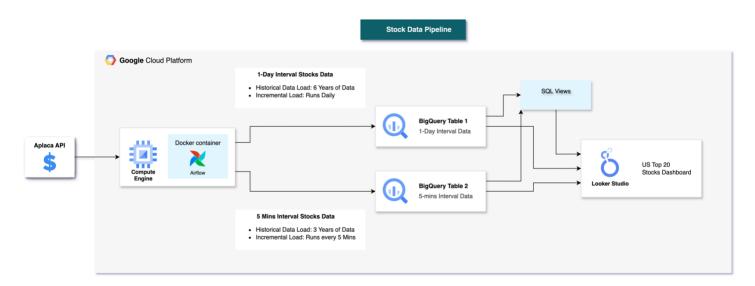
Overview

In this project, I am running ETL pipelines using Apache Airflow to collect (6 years of historical + near real-time) stock data from the Alpaca API, process it, and store it in two Google BigQuery tables:

- Table 1: Stores 1-day interval stock data (One-time ETL run + incremental ETL runs daily).
- Table 2: Stores 5-minute interval stock data (One-time ETL run + incremental ETL runs every 10 minutes).

I am using Google Cloud Engine to run Airflow in a Docker container spun up using a docker-compose file. I have connected Looker Studio to the BigQuery tables and SQL views to create different visualizations for analyzing stocks.

Architecture:



Technology Stack

Programming Language: Python, SQL

• APIs (Data Source): Alpaca

• Containerization: Docker, Docker Compose

Database: Google BigQuery
 Orchestrator: Apache Airflow
 Data Visualization: Looker Studio

Cloud Platform: Google Cloud Platform (GCP)

• Development Environment: Visual Studio Code (VS Code) with "Remote Development" Extensio

Aplaca API details:

Key: PKAFPE8IL5495B6P4106

Secret: yde2olNHNXvDSUpsJUKART2pWJ7sMeXEbz2Oe4vp

Alpha Vantage API details:

```
API key: M5DQ8BDRKJOVFU5I
Sample output of Aplaca API: https://data.alpaca.markets/v2/stocks/AAPL/bars
{
  'bars': [
    {
      'c': 216.24,
      'h': 216.78,
      'l': 211.97,
      'n': 589469,
      'o': 212.1,
      't': '2024-08-09T04:00:00Z',
      'v': 42201646,
      'vw': 215.199872
    },
  ],
  'next page token': None,
  'symbol': 'AAPL'
}
c (Close Price): The closing price of the stock on that day.
h (High Price): The highest price reached during the trading day.
I (Low Price): The lowest price reached during the trading day.
n (Number of Trades): The number of trades executed on that day.
o (Open Price): The opening price of the stock for the day.
t (Timestamp): The date and time of the data point, in ISO 8601 format (UTC).
v (Volume): The total number of shares traded on that day.
vw (Volume Weighted Average Price): The volume-weighted average price for the day.
```

Infrastructure setup Process:

- 1. Create Google Cloud Engine instance: **minimum n2-standard-2** type (Allow ports 8080,8081,22,http)
- 2. Setting Up Docker on Google Cloud Engine (Debian)

Install Docker:

- sudo apt-get update
- sudo apt-get install -y apt-transport-https ca-certificates curl software-properties-common gnupg
- curl -fsSL https://download.docker.com/linux/ubuntu/gpg | sudo apt-key add -
- echo "deb [arch=amd64] https://download.docker.com/linux/debian bookworm stable" | sudo tee /etc/apt/sources.list.d/docker.list > /dev/null
- sudo apt-get update
- sudo apt-get install -y docker-ce
- sudo systemctl status docker
- sudo usermod -aG docker \$USER
- newgrp docker
- docker run hello-world
- docker –version

Install Docker Compose:

- sudo curl -L "https://github.com/docker/compose/releases/download/v2.20.1/docker-compose-\$(uname -s)-\$(uname -m)" -o /usr/local/bin/docker-compose
- sudo chmod +x /usr/local/bin/docker-compose
- docker-compose –version
- 3. Run Airflow on GCE using docker compose. We would need postgres for airflow metadata to be stored.
 - Create a docker-compose.yml File:

```
version: "3.8"

services:
  postgres:
  image: postgres:latest
  container_name: postgres
  environment:
  POSTGRES DB: airflow
```

```
POSTGRES USER: airflow
  POSTGRES PASSWORD: airflow
  ports:
  - "5432:5432"
  volumes:
   postgres data:/var/lib/postgresql/data
  networks:
  - my network
 airflow-init:
  image: apache/airflow:latest
  container name: airflow init
  environment:
  AIRFLOW CORE EXECUTOR: LocalExecutor
  AIRFLOW__CORE__LOAD_EXAMPLES: 'False'
  AIRFLOW DATABASE SQL ALCHEMY CONN:
postgresql+psycopg2://airflow:airflow@postgres:5432/airflow
  entrypoint: /bin/bash -c "airflow db init"
  networks:
  - my network
 airflow-webserver:
  image: apache/airflow:latest
  container_name: airflow_webserver
  environment:
  AIRFLOW CORE EXECUTOR: LocalExecutor
  AIRFLOW CORE LOAD EXAMPLES: 'False'
  AIRFLOW DATABASE SQL ALCHEMY CONN:
postgresql+psycopg2://airflow:airflow@postgres:5432/airflow
  ports:
   - "8081:8080"
  volumes:
  - airflow_dags:/opt/airflow/dags
  - airflow logs:/opt/airflow/logs
  - airflow plugins:/opt/airflow/plugins
  command: ["airflow", "webserver"]
  networks:
  - my network
  depends_on:
  - postgres
 airflow-scheduler:
  image: apache/airflow:latest
  container name: airflow scheduler
```

```
environment:
   AIRFLOW__CORE__EXECUTOR: LocalExecutor
   AIRFLOW__CORE__LOAD_EXAMPLES: 'False'
   AIRFLOW DATABASE SQL ALCHEMY CONN:
postgresql+psycopg2://airflow:airflow@postgres:5432/airflow
  volumes:
   - airflow dags:/opt/airflow/dags
   - airflow logs:/opt/airflow/logs
   - airflow plugins:/opt/airflow/plugins
  command: ["airflow", "scheduler"]
  networks:
   - my_network
  depends on:
   - postgres
volumes:
 postgres data:
 airflow_dags:
 airflow logs:
 airflow plugins:
networks:
 my network:
  driver: bridge
```

Run Docker Compose:

- docker-compose up -d
- docker-compose up -build

Verify Running Containers:

docker ps

4. Create 2 tables on BigQuery to store the data:

- historical stock prices: Store 1-day interval stock data
- realtime_stock_prices: Store 5-min interval stock data

```
CREATE TABLE stocksdatacsv-433003.stocks_data.historical_stock_prices (
symbol STRING,
close_price FLOAT64,
high_price FLOAT64,
```

```
low price FLOAT64,
 number of trades INT64,
 open price FLOAT64,
 timestamp TIMESTAMP,
 volume INT64,
 volume weighted average price FLOAT64
)
CREATE TABLE stocksdatacsv-433003.stocks_data.realtime_stock_prices (
 symbol STRING,
 close price FLOAT64,
 high_price FLOAT64,
 low price FLOAT64,
 number of trades INT64,
 open price FLOAT64,
 timestamp TIMESTAMP,
 volume INT64,
 volume_weighted_average_price FLOAT64
)
```

- 5. Access Airflow UI: http://<PUBLIC IP of GCE instance>:8081/
- 6. To login to Airflow, you need to create a user in Airflow:

```
docker exec -it airflow_webserver airflow users create \
--username atul \
--firstname Atul \
--lastname Nayak \
--role Admin \
--email abc@northeastern.edu \
--password xxxxxx
```

- 7. Access Airflow Container Terminal:
 - docker exec -it <container ID> /bin/bash
 - docker exec -u root -it <container ID> /bin/bash (For root access)
- 8. Create DAG Files in Airflow here: /opt/airflow/dags
 - Install Nano Editor (Optional):
 - o apt-get update
 - o apt-get install -y nano

• Create Dag file using nano in dags directory: nano pull historic data dag.py

9. Access the Dag code on airflow running in GCE using VS code:

- Download "Remote Development" extensions on VS code
- Check from Mac CLI first, if you can access the GCE using: ssh nayakatul1k999@<public_IP>
- If it fails:
 - On your Mac CLI, navigate to the SSH directory: cd ~/.ssh
 - Display your public key: cat id rsa.pub
 - Copy the output and paste it into the GCE CLI: nano ~/.ssh/authorized_keys

Update Permissions on GCE:

- chmod 600 ~/.ssh/authorized_keys
- chmod 700 ~/.ssh

Adjust File Ownership and Permissions on GCE instance:

- chown nayakatul1k999:nayakatul1k999 ~/.ssh/authorized_keys
- chown nayakatul1k999:nayakatul1k999 ~/.ssh/config
- chown nayakatul1k999:nayakatul1k999 ~/.ssh/known hosts
- chmod 600 ~/.ssh/authorized keys
- chmod 600 ~/.ssh/config
- chmod 644 ~/.ssh/known hosts

Set Up Docker Context if required:

- docker context create some-context-label --docker "host=ssh://nayakatul1k999@<public IP>"
- docker context use some-context-label
- Try connecting from MAC CLI now using: ssh nayakatul1k999@<public IP>
- If it is a success, it means permission is proper to connect to GCE from Mac local. Now, you can try connecting from VS code:
 - Go to >< symbol > Search "connect to host" > Add new SSH host (if not already present)
 - On MAC CLI:
 - o cd ~/.ssh
 - o nano config (enter GCE details like Public Ip, username etc)

Host stockvm HostName 35.192.119.86 User nayakatul1k999

IdentityFile ~/.ssh/id_rsa

- Once you have access to dag file through VS code, enter and run the dag python scripts
 - To Save the dag scripts using VScode, you must change permission of the dag file through root airflow account in container:
 - chown root:root /opt/airflow/dags/pull_historic_stock_data_dag.py
 - chmod 666 /opt/airflow/dags/pull_historic_stock_data_dag.py
- Make sure to create a service account on google cloud and download the service account file and store it in the airflow container (in the path: /opt/airflow/dags/), so that it can authenticate.
 - You can use scp command to transfer the file from mac local to airflow container in GCE. Run this on MacBook CLI:

```
scp ./stocksdatacsv-433003-f8dc42626436.json
nayakatul1k999@34.172.94.36:/home/nayakatul1k999/
```

o To transfer the file from GCE local to Airflow container, run this on GCE CLI:

```
docker cp /path/to/local/stocksdatacsv-433003-f8dc42626436.json <container id>:/opt/airflow/dags/stocksdatacsv-433003-f8dc42626436.json
```

- To run the dag file on Airflow:
 - Python dag file name.py
 - airflow dags list
 - o airflow dags trigger dag name
 - airflow dags test <dag_id> (for troubleshooting)
- After this, you must see the dag running on Airflow UI.
- Run all the dags → Run "One-time-run" dags first
- 10. Check if data is present in BigQuery
- 11. Create SQL views for Looker Visualizations:
 - SQL Views for both "historical" table to change time to EST and map stock symbol to real names:

```
CREATE OR REPLACE VIEW `stocksdatacsv-433003.stocks_data.historical_stock_prices_est` AS SELECT symbol,
```

```
CASE
   WHEN symbol = 'AAPL' THEN 'Apple Inc.'
   WHEN symbol = 'MSFT' THEN 'Microsoft Corp.'
   WHEN symbol = 'GOOGL' THEN 'Alphabet Inc.'
   WHEN symbol = 'AMZN' THEN 'Amazon.com Inc.'
   WHEN symbol = 'TSLA' THEN 'Tesla Inc.'
   WHEN symbol = 'META' THEN 'Meta Platforms Inc.'
   WHEN symbol = 'NVDA' THEN 'NVIDIA Corp.'
   WHEN symbol = 'BRK.B' THEN 'Berkshire Hathaway Inc.'
   WHEN symbol = 'JPM' THEN 'JPMorgan Chase & Co.'
   WHEN symbol = 'V' THEN 'Visa Inc.'
   WHEN symbol = 'MA' THEN 'Mastercard Inc.'
   WHEN symbol = 'WMT' THEN 'Walmart Inc.'
   WHEN symbol = 'DIS' THEN 'The Walt Disney Co.'
   WHEN symbol = 'HD' THEN 'The Home Depot Inc.'
   WHEN symbol = 'NFLX' THEN 'Netflix Inc.'
   WHEN symbol = 'PYPL' THEN 'PayPal Holdings Inc.'
   WHEN symbol = 'INTC' THEN 'Intel Corp.'
   WHEN symbol = 'CSCO' THEN 'Cisco Systems Inc.'
   WHEN symbol = 'ADBE' THEN 'Adobe Inc.'
   WHEN symbol = 'ORCL' THEN 'Oracle Corp.'
 END AS company name,
 close price,
 high_price,
 low price,
 number_of_trades,
 open price,
 DATETIME(TIMESTAMP(timestamp), 'America/New_York') AS et_datetime,
 volume,
 volume_weighted_average_price
FROM
  `stocksdatacsv-433003.stocks_data.realtime_stock_prices`
```

 SQL View for both "realtime" table to change time to EST and map stock symbol to real names:

```
CREATE OR REPLACE VIEW `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est` AS SELECT symbol,
```

```
CASE
   WHEN symbol = 'AAPL' THEN 'Apple Inc.'
   WHEN symbol = 'MSFT' THEN 'Microsoft Corp.'
   WHEN symbol = 'GOOGL' THEN 'Alphabet Inc.'
   WHEN symbol = 'AMZN' THEN 'Amazon.com Inc.'
   WHEN symbol = 'TSLA' THEN 'Tesla Inc.'
   WHEN symbol = 'META' THEN 'Meta Platforms Inc.'
   WHEN symbol = 'NVDA' THEN 'NVIDIA Corp.'
   WHEN symbol = 'BRK.B' THEN 'Berkshire Hathaway Inc.'
   WHEN symbol = 'JPM' THEN 'JPMorgan Chase & Co.'
   WHEN symbol = 'V' THEN 'Visa Inc.'
   WHEN symbol = 'MA' THEN 'Mastercard Inc.'
   WHEN symbol = 'WMT' THEN 'Walmart Inc.'
   WHEN symbol = 'DIS' THEN 'The Walt Disney Co.'
   WHEN symbol = 'HD' THEN 'The Home Depot Inc.'
   WHEN symbol = 'NFLX' THEN 'Netflix Inc.'
   WHEN symbol = 'PYPL' THEN 'PayPal Holdings Inc.'
   WHEN symbol = 'INTC' THEN 'Intel Corp.'
   WHEN symbol = 'CSCO' THEN 'Cisco Systems Inc.'
   WHEN symbol = 'ADBE' THEN 'Adobe Inc.'
   WHEN symbol = 'ORCL' THEN 'Oracle Corp.'
 END AS company name,
 close price,
 high_price,
 low price,
 number_of_trades,
 open price,
 DATETIME(TIMESTAMP(timestamp), 'America/New_York') AS et_datetime,
 volume,
 volume_weighted_average_price
FROM
  `stocksdatacsv-433003.stocks_data.realtime_stock_prices`
```

SQL View to get latest price of stocks for scorecard on Looker:

```
CREATE OR REPLACE VIEW `stocksdatacsv-433003.stocks_data.latest_stock_prices`
AS
WITH latest_prices AS (
SELECT
```

```
hsp.company_name,
   hsp.close_price,
   hsp.et_datetime
  FROM
    `stocksdatacsv-433003.stocks data.realtime stock prices est` AS hsp
 JOIN
   (
     SELECT
       company_name,
       MAX(et_datetime) AS max_timestamp
     FROM
       `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est`
     GROUP BY
       company name
   ) AS latest
 ON
   hsp.company_name = latest.company_name
   AND hsp.et_datetime = latest.max_timestamp
),
historical_prices AS (
 SELECT
   hsp.company_name,
   hsp.close price,
   hsp.et datetime,
   ROW_NUMBER() OVER (PARTITION BY hsp.company_name ORDER BY
hsp.et_datetime DESC) AS rn
 FROM
    `stocksdatacsv-433003.stocks_data.historical_stock_prices_est` hsp
 JOIN
   latest_prices lsp
  ON
   hsp.company_name = lsp.company_name
 WHERE
   hsp.et_datetime < lsp.et_datetime
)
SELECT
 lsp.company_name,
 lsp.close_price AS latest_close_price,
 hst.close_price AS previous_close_price
FROM
 latest_prices lsp
LEFT JOIN
 historical_prices hst
ON
```

```
lsp.company_name = hst.company_name
AND hst.rn = 1;
```

NOTE: On looker, to generate the scorecard (that shows the lastest stock price above the graph, I connect the **latest_stock_prices** view and set **latest_close_price** in metric and **previous_close_price** in comparison metric.

- For a toggle to filter values for 1D,5D,1M,6M,1Y,3Y on looker, we need to add a parameter for:
 - o On Looker Studio > data source > Add a New Parameter:
 - Name the parameter as like "Period"
 - Set the Parameter Type to Text.
 - o Provide possible values such as "1D," "5D,", "15D", "1M", "6M", "1Y", "3Y"
 - To find Custom Query section: Resource > Manage Added Data Source > Select the table > Edit connection > Custom Query
 - Enter this Custom SQL query there:

```
WITH data_source AS (
 SELECT
   symbol,
         company_name,
   close_price,
   high_price,
   low_price,
   number of trades,
   open_price,
   et datetime,
   volume,
   volume_weighted_average_price,
   'table_1' AS table_source
 FROM
   `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est`
 WHERE
   @period IN ('1D', '5D','15D')
 UNION ALL
 SELECT
   symbol,
         company_name,
```

```
high_price,
   low_price,
   number_of_trades,
   open price,
   et_datetime,
   volume,
   volume_weighted_average_price,
   'table_2' AS table_source
 FROM
   `stocksdatacsv-433003.stocks_data.historical_stock_prices_est`
 WHERE
   @period IN ('1M','6M', '1Y', '3Y', '6Y')
)
SELECT
 symbol,
   company_name,
 close_price,
 high_price,
 low_price,
 number of trades,
 open price,
 et datetime,
 volume.
 volume_weighted_average_price
FROM
 data source
WHERE
 et_datetime BETWEEN
 CASE
   WHEN @period = '1D' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data source), INTERVAL 1 DAY)
   WHEN @period = '5D' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 5 DAY)
         WHEN @period = '1M' THEN DATETIME_SUB((SELECT MAX(et_datetime)
FROM data_source), INTERVAL 15 DAY)
   WHEN @period = '1M' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 1 MONTH)
   WHEN @period = '6M' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 6 MONTH)
   WHEN @period = '1Y' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 1 YEAR)
```

close_price,

```
WHEN @period = '3Y' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM data_source), INTERVAL 3 YEAR)

WHEN @period = '6Y' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM data_source), INTERVAL 6 YEAR)

ELSE DATETIME_SUB((SELECT MAX(et_datetime) FROM data_source), INTERVAL 1 DAY) -- Default fallback

END

AND CURRENT_DATETIME()
```

• Activate Necessary Parameters: @DS_START_DATE and @DS_END_DATE parameters below the query editor.

NOTE: The above custom query uses **"realtime_stock_prices_est"** prices table for parameter '1D', '5D', '15D' and uses **"historical_stock_prices_est"** table for parameters '1m', '6m', '1Y', '3Y' based on the parameter entered by the user.

• Custom Data Source code for latest price scorecard just above the Linechart:

```
WITH data source AS (
 SELECT
   symbol,
   company name,
   close_price,
   high_price,
   low_price,
   number_of_trades,
   open_price,
   et datetime,
   volume,
   volume weighted average price,
   'table_1' AS table_source
 FROM
   `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est`
 WHERE
   @period IN ('1D', '5D', '15D')
 UNION ALL
 SELECT
   symbol,
   company_name,
   close_price,
   high_price,
```

```
low price,
   number_of_trades,
   open_price,
   et datetime,
   volume,
   volume_weighted_average_price,
   'table 2' AS table source
  FROM
    `stocksdatacsv-433003.stocks_data.historical_stock_prices_est`
 WHERE
   @period IN ('1M', '6M', '1Y', '3Y', '6Y')
),
timestamped data AS (
  SELECT
   symbol,
   company_name,
   close_price,
   high_price,
   low_price,
   number_of_trades,
   open price,
   et datetime,
   volume,
   volume weighted average price,
   MIN(et_datetime) OVER (PARTITION BY symbol) AS min_et_datetime,
   MAX(et_datetime) OVER (PARTITION BY symbol) AS max_et_datetime
  FROM
   data_source
 WHERE
   et datetime BETWEEN
   CASE
     WHEN @period = '1D' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 1 DAY)
     WHEN @period = '5D' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 5 DAY)
     WHEN @period = '15D' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 15 DAY)
     WHEN @period = '1M' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data source), INTERVAL 1 MONTH)
     WHEN @period = '6M' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data source), INTERVAL 6 MONTH)
     WHEN @period = '1Y' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 1 YEAR)
```

```
WHEN @period = '3Y' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 3 YEAR)
     WHEN @period = '6Y' THEN DATETIME_SUB((SELECT MAX(et_datetime) FROM
data_source), INTERVAL 6 YEAR)
     ELSE DATETIME SUB((SELECT MAX(et datetime) FROM data source), INTERVAL 1
DAY) -- Default fallback
   END
   AND CURRENT_DATETIME()
),
max_realtime_timestamps AS (
  SELECT
   symbol,
   MAX(et_datetime) AS max_et_datetime
  FROM
    `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est`
  GROUP BY
   symbol
),
latest realtime data AS (
  SELECT
   r.symbol,
   r.close_price AS max_close_price
  FROM
    max_realtime_timestamps mrt
  JOIN
    `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est` r
  ON
   mrt.symbol = r.symbol
   AND mrt.max_et_datetime = r.et_datetime
)
SELECT
  ts.symbol,
 ts.company_name,
  MAX(CASE WHEN ts.et_datetime = ts.min_et_datetime THEN ts.close_price END) AS
min_close_price,
  lr.max close price
FROM
  timestamped_data ts
LEFT JOIN
  latest_realtime_data lr
```

```
ON
ts.symbol = lr.symbol
GROUP BY
ts.symbol,
ts.company_name,
lr.max_close_price
ORDER BY
ts.symbol;
```

NOTE: Here I have used a custom SQL query as a data source for the latest price of the stock based on the parameter user enters (1D or 1M...). The above custom query uses "realtime_stock_prices_est" prices table for parameter '1D', '5D', '15D' and uses "historical_stock_prices_est" table for parameters '1m', '6m', '1Y', '3Y' based on the parameter entered by the user. But for latest close price I am always using realtime table.

SQL view for top gainer, loser stocks table on Looker:

CREATE OR REPLACE VIEW `stocksdatacsv-433003.stocks_data.top_gain_loser_stocks` AS select company_name, latest_close_price, previous_close_price, case when(latest_close_price-previous_close_price) < 0 then (latest_close_price-previous_close_price) > 0 then (latest_close_price-previous_close_price) > 0 then (latest_close_price-previous_close_price) > 0 then (latest_close_price-previous_close_price) < 0 then (latest_close_price-previous_close_price) < 0 then (latest_close_price-previous_close_price) > 0 then (latest_close_price-previous_close_price-previous_close_price) > 0 then (latest_close_price-previous_close_price-previous_close_price-previous_close_price) > 0 then (latest_close_price-previous_close_price-previous_close_pr

SQL view for day range for every stock:

CREATE OR REPLACE VIEW `stocksdatacsv-433003.stocks_data.day_high_low_range` AS select company_name, Max(high_price) as max_day_price, Min(low_price) as min_day_price from `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est` where date(et_datetime) = (select max(date(et_datetime)) from `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est`) group by company_name

SQL view for 52 week high and low:

SQL view for latest volume for each stock:

CREATE OR REPLACE VIEW `stocksdatacsv-433003.stocks_data.latest_stock_volumes`
AS
SELECT hsp.company_name, hsp.et_datetime, hsp.volume,
hsp.volume_weighted_average_price
FROM `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est` AS hsp
JOIN (SELECT company_name, MAX(et_datetime) AS max_timestamp
 FROM `stocksdatacsv-433003.stocks_data.realtime_stock_prices_est`
 GROUP BY company_name) AS latest ON hsp.company_name = latest.company_name
AND hsp.et_datetime = latest.max_timestamp

Looker Visualization:

- 1. Set the theme → Size 1800 x 2300
- 2. Displaying stock trend graph:
 - Used Community visualization line chart (by ClickInsight)
 - Connected the line chart to reatime stock prices est view
 - Used "Close price" as metric
 - To format the date for the Community visualization line chart, I created a **calculated field** and named it **"et_1"** and used this formula:

FORMAT_DATETIME('%Y-%m-%d %H:%M', et_datetime)

- Used "et_1" in Axis dimension
- Used "et_1" in Sort and set it to ascending (for time in ascending order)

3. For filtering the stocks names:

- Connected to reatime_stock_prices_est view.
- Used "drop down list" control
- Used "company_name" as the control field.

4. To show the latest stock price for above the graph:

- Used scorecard chart
- Connected a custom data source.
- I created a new parameter called "Period1" but assigned the parameter ID of Period because I wanted use on parameter filter.
- Set max_close_price in metric and min_close_price in comparison metric.

5. To Filter trend based on "1D," "5D," "1M", "6M", "1Y", "3Y" :

- Used "fixed-size list" control
- Added "period" parameter that we created in the control field.

6. Top Gainer table:

- Used **Table Chart**
- Connected top_gain_loser_stocks view
- "company_name" in Dimension
- "latest_close_price", "previous_close_price", "top_gainers", "percent_gain" in Metric
- Sort descending based on "percent_gain"

7. Top Gainer table:

- Used **Table Chart**
- Connected top_gain_loser_stocks view
- "company_name" in Dimension
- "latest_close_price", "previous_close_price", "top_losers", "percent_loss" in Metric
- Sort ascending based on "percent_loss"

8. Day Range → Which is next to Line Chart:

- Used **2 Scorecard chart**, one for Min and another for Max
- Connected to day_high_low_range view
- Set "min_day_price" in Metric for Min Score card
- Set "max_day_price" in Metric for Max Score card
- Keep the scorecards next to each other

9. 52 Week Range → Which is next to Line Chart:

- Used 2 Scorecard chart, one for Min and another for Max
- Connected to fifty_two_week_high_low view
- Set "min_52_week_price" in Metric for Min Score card
- Set "max_52_week_price" in Metric for Max Score card
- Keep the scorecards next to each other

10. Volume → Which is next to Line Chart:

- Used a Scorecard chart
- Connected to latest stock volumes view
- Set "volume" in Metric
- Set "et_datetime" in Date Range Dimension

Historic data load, Python dag to pull data with 1 day interval (Run once)

from airflow import DAG from airflow.operators.python import PythonOperator from datetime import datetime, timedelta, timezone import requests from google.cloud import bigquery from google.oauth2 import service_account import pytz

Configuration

ALPACA_API_KEY = 'PKAFPE8IL5495B6P4106'

ALPACA_API_SECRET = 'yde2olNHNXvDSUpsJUKART2pWJ7sMeXEbz2Oe4vp'

BASE_URL = 'https://data.alpaca.markets'

HEADERS = {'APCA-API-KEY-ID': ALPACA_API_KEY, 'APCA-API-SECRET-KEY': ALPACA_API_SECRET}

BIGQUERY_PROJECT_ID = 'stocksdatacsv-433003'

BIGQUERY_DATASET = 'stocks_data'

```
BIGQUERY TABLE = 'historical stock prices'
SERVICE ACCOUNT FILE = '/opt/airflow/dags/stocksdatacsv-433003-f8dc42626436.json'
# List of top 20 US stocks
TOP 20 STOCKS = [
  'AAPL', 'MSFT', 'GOOGL', 'AMZN', 'TSLA', 'META', 'NVDA', 'BRK.B', 'JPM', 'V',
  'MA', 'WMT', 'DIS', 'HD', 'NFLX', 'PYPL', 'INTC', 'CSCO', 'ADBE', 'ORCL'
1
def get latest timestamp(symbol):
  client = bigguery.Client.from service account json(SERVICE ACCOUNT FILE)
  query = f"""
    SELECT MAX(timestamp) AS latest timestamp
    FROM '{BIGQUERY PROJECT ID}.{BIGQUERY DATASET}.{BIGQUERY TABLE}'
    WHERE symbol = '{symbol}'
  query job = client.query(query)
  result = query job.result()
  latest timestamp row = list(result)
  if latest timestamp row:
    return latest_timestamp_row[0].latest_timestamp
  else:
    return None
def fetch and store data(symbol, start date, end date):
  endpoint = f'{BASE URL}/v2/stocks/{symbol}/bars'
  params = {
    'start': start date,
    'end': end date,
    'timeframe': '1Day',
    'adjustment': 'split',
    'feed':'sip',
    'limit': 10000
  }
  client = bigquery.Client.from service account json(SERVICE ACCOUNT FILE)
  table id = f'{BIGQUERY PROJECT ID}.{BIGQUERY DATASET}.{BIGQUERY TABLE}'
  while True:
    response = requests.get(endpoint, headers=HEADERS, params=params)
    data = response.json()
    if 'bars' in data:
```

```
rows_to_insert = []
      utc zone = pytz.utc
      est zone = pytz.timezone('America/New York')
      for bar in data['bars']:
         utc timestamp = datetime.fromisoformat(bar['t'].replace('Z', '+00:00'))
         est timestamp = utc timestamp.astimezone(est zone)
         rows to insert.append({
           'symbol': symbol,
           'close price': bar['c'],
           'high price': bar['h'],
           'low price': bar['l'],
           'number of trades': bar['n'],
           'open price': bar['o'],
           'timestamp': est timestamp.isoformat(),
           'volume': bar['v'],
           'volume weighted average price': bar['vw']
        })
      errors = client.insert rows json(table id, rows to insert)
      if errors:
         print(f"Errors while inserting data for {symbol}: {errors}")
      else:
         print(f"Data for {symbol} successfully stored in BigQuery.")
    else:
      print(f"No data fetched for {symbol}.")
    next page token = data.get('next page token')
    if next page token:
      params['page token'] = next page token
    else:
      break
def run etl():
  end date = datetime.now(timezone.utc) - timedelta(minutes=15) # Fetch data until yesterday
  start date = end date - timedelta(days=2500) # Fetch data for the last 7 years
  for symbol in TOP 20 STOCKS:
    latest timestamp = get latest timestamp(symbol)
    if latest timestamp:
      # Adjust start date to just after the latest timestamp
      start date = max(latest timestamp + timedelta(days=1), end date - timedelta(days=2500))
```

```
else:
      # Use the original start date if no data exists
      start_date = end_date - timedelta(days=2500)
    start date str = start date.strftime('%Y-%m-%dT%H:%M:%SZ')
    end_date_str = end_date.strftime('%Y-%m-%dT%H:%M:%SZ')
    fetch and store data(symbol, start date str, end date str)
default args = {
  'owner': 'airflow',
  'depends_on_past': False,
  'start date': datetime(2024, 1, 1),
  'email on failure': True,
  'retries': 1,
  'retry delay': timedelta(minutes=5),
}
dag = DAG(
  'historical stock data 1 day interval',
  default args=default args,
  description='DAG to load historical stock data into BigQuery',
  schedule interval=None, # Adjust frequency if needed
  catchup=False,
)
etl task = PythonOperator(
  task id='run etl',
  python callable=run etl,
  dag=dag,
)
etl_task
```

Pulls current data with 1day interval (run every day)

from airflow import DAG from airflow.operators.python import PythonOperator from datetime import datetime, timedelta, timezone import requests from google.cloud import bigguery

```
from google.oauth2 import service account
import pytz
# Configuration
ALPACA API KEY = 'PKAFPE8IL5495B6P4106'
ALPACA API SECRET = 'yde2olNHNXvDSUpsJUKART2pWJ7sMeXEbz2Oe4vp'
BASE URL = 'https://data.alpaca.markets'
HEADERS = {'APCA-API-KEY-ID': ALPACA API KEY, 'APCA-API-SECRET-KEY': ALPACA API SECRET}
BIGQUERY PROJECT ID = 'stocksdatacsv-433003'
BIGQUERY DATASET = 'stocks data'
BIGQUERY TABLE = 'historical stock prices'
# METADATA TABLE = 'etl metadata'
SERVICE ACCOUNT FILE = '/opt/airflow/dags/stocksdatacsv-433003-f8dc42626436.json'
# List of top 20 US stocks
TOP 20 STOCKS = [
  'AAPL', 'MSFT', 'GOOGL', 'AMZN', 'TSLA', 'META', 'NVDA', 'BRK.B', 'JPM', 'V',
  'MA', 'WMT', 'DIS', 'HD', 'NFLX', 'PYPL', 'INTC', 'CSCO', 'ADBE', 'ORCL'
1
def get latest timestamp(symbol):
  client = bigguery.Client.from service account json(SERVICE ACCOUNT FILE)
  query = f"""
    SELECT MAX(timestamp) AS latest_timestamp
    FROM '{BIGQUERY PROJECT ID}.{BIGQUERY DATASET}.{BIGQUERY TABLE}'
    WHERE symbol = '{symbol}'
  query job = client.query(query)
  result = query job.result()
  latest timestamp row = list(result)
  if latest timestamp row:
    return latest_timestamp_row[0].latest_timestamp
  else:
    return None
def fetch and store data(symbol, start date, end date):
  endpoint = f'{BASE URL}/v2/stocks/{symbol}/bars'
  params = {
    'start': start date,
    'end': end date,
    'timeframe': '1Day', # Fetch data with a 1-day timeframe
    'adjustment': 'split',
    'feed':'sip',
```

```
'limit': 10000
}
client = bigguery.Client.from service account json(SERVICE ACCOUNT FILE)
table id = f'{BIGQUERY PROJECT ID}.{BIGQUERY DATASET}.{BIGQUERY TABLE}'
while True:
  response = requests.get(endpoint, headers=HEADERS, params=params)
  data = response.json()
  if 'bars' in data:
    rows to insert = []
    # Define timezones
    utc zone = pytz.utc
    est zone = pytz.timezone('America/New York')
    for bar in data['bars']:
      # Parse ISO 8601 timestamp
      utc timestamp = datetime.fromisoformat(bar['t'].replace('Z', '+00:00'))
      est timestamp = utc timestamp.astimezone(est zone)
      rows to insert.append({
         'symbol': symbol,
         'close price': bar['c'],
         'high price': bar['h'],
         'low price': bar['l'],
         'number of trades': bar['n'],
         'open price': bar['o'],
         'timestamp': est timestamp.isoformat(), # Convert to ISO format for BigQuery
         'volume': bar['v'],
         'volume weighted average price': bar['vw']
      })
    errors = client.insert rows json(table id, rows to insert)
    if errors:
      print(f"Errors while inserting data for {symbol}: {errors}")
    else:
      print(f"Data for {symbol} successfully stored in BigQuery.")
  else:
    print(f"No data fetched for {symbol}.")
  # Check for pagination
  next page token = data.get('next page token')
```

```
if next page token:
      params['page_token'] = next_page_token
    else:
      break
def run etl():
  end date = datetime.now(timezone.utc) - timedelta(minutes=15) # Fetch data until yesterday
  start date = end date - timedelta(days=3) # Fetch data for the last day
  for symbol in TOP 20 STOCKS:
    latest timestamp = get latest timestamp(symbol)
    if latest timestamp:
      # Ensure the start date is just after the latest timestamp
      start date = max(latest timestamp + timedelta(days=1), end date - timedelta(days=1))
    start date str = start date.strftime('%Y-%m-%dT%H:%M:%SZ')
    end date str = end date.strftime('%Y-%m-%dT%H:%M:%SZ')
    fetch_and_store_data(symbol, start_date_str, end_date_str)
default args = {
  'owner': 'airflow',
  'depends on past': False,
  'start date': datetime(2024, 1, 1),
  'email_on_failure': True,
  'retries': 1,
  'retry delay': timedelta(minutes=5),
}
dag = DAG(
  'daily stock data load',
  default args=default args,
  description='DAG to load daily stock data into BigQuery',
  schedule interval='@daily', # Run once daily
  catchup=False,
)
etl task = PythonOperator(
  task id='run etl',
  python_callable=run_etl,
  dag=dag,
)
etl task
```

Historic data load, Python dag to pull data with 5 mins interval (Run once)

```
from airflow import DAG
from airflow.operators.python import PythonOperator
from datetime import datetime, timedelta, timezone
import requests
from google.cloud import bigguery
from google.oauth2 import service account
import pytz
# Configuration
ALPACA API KEY = 'PKAFPE8IL5495B6P4106'
ALPACA_API_SECRET = 'yde2olNHNXvDSUpsJUKART2pWJ7sMeXEbz2Oe4vp'
BASE URL = 'https://data.alpaca.markets'
HEADERS = {'APCA-API-KEY-ID': ALPACA API KEY, 'APCA-API-SECRET-KEY': ALPACA API SECRET}
SERVICE ACCOUNT FILE = '/opt/airflow/dags/stocksdatacsv-433003-f8dc42626436.json'
BIGQUERY PROJECT ID = 'stocksdatacsv-433003'
BIGQUERY DATASET = 'stocks data'
BIGQUERY_TABLE = 'realtime_stock_prices'
# List of top 20 US stocks
TOP 20 STOCKS = [
  'AAPL', 'MSFT', 'GOOGL', 'AMZN', 'TSLA', 'META', 'NVDA', 'BRK.B', 'JPM', 'V',
  'MA', 'WMT', 'DIS', 'HD', 'NFLX', 'PYPL', 'INTC', 'CSCO', 'ADBE', 'ORCL'
1
def fetch and store data(symbol, start date, end date):
  endpoint = f'{BASE URL}/v2/stocks/{symbol}/bars'
  params = {
    'start': start_date,
    'end': end date,
    'timeframe': '5Min',
    'adjustment': 'split',
    'feed':'sip',
    'limit': 10000
  }
  client = bigquery.Client.from service account json(SERVICE ACCOUNT FILE)
  table id = f'{BIGQUERY PROJECT ID}.{BIGQUERY DATASET}.{BIGQUERY TABLE}'
```

```
while True:
  response = requests.get(endpoint, headers=HEADERS, params=params)
  data = response.json()
  if 'bars' in data:
    rows to insert = []
    # Define timezones
    utc zone = pytz.utc
    est zone = pytz.timezone('America/New York')
    for bar in data['bars']:
      # Parse ISO 8601 timestamp
      utc timestamp = datetime.fromisoformat(bar['t'].replace('Z', '+00:00'))
      est timestamp = utc timestamp.astimezone(est zone)
      rows to insert.append({
         'symbol': symbol,
         'close price': bar['c'],
         'high price': bar['h'],
         'low price': bar['l'],
         'number of trades': bar['n'],
         'open price': bar['o'],
         'timestamp': est timestamp.isoformat(), # Convert to ISO format for BigQuery
         'volume': bar['v'],
         'volume weighted average price': bar['vw']
      })
    errors = client.insert rows json(table id, rows to insert)
    if errors:
      print(f"Errors while inserting data for {symbol}: {errors}")
    else:
      print(f"Data for {symbol} successfully stored in BigQuery.")
  else:
    print(f"No data fetched for {symbol}.")
  # Check for pagination
  next_page_token = data.get('next_page_token')
  if next page token:
    params['page_token'] = next_page_token
  else:
    break
```

```
def run etl():
  end date = datetime.now(timezone.utc) - timedelta(minutes=15)
  start date = end date - timedelta(days=1080) # Almost 3 year
  interval = timedelta(days=90) # 3 months
  while start_date < end_date:
    interval end date = start date + interval
    if interval end date > end date:
      interval end date = end date
    start date str = start date.strftime('%Y-%m-%dT%H:%M:%SZ')
    interval end date str = interval end date.strftime('%Y-%m-%dT%H:%M:%SZ')
    for symbol in TOP 20 STOCKS:
      fetch and store data(symbol, start date str, interval end date str)
    start_date += interval # Move to the next 3-month interval
default args = {
  'owner': 'airflow',
  'depends on past': False,
  'start date': datetime(2024, 1, 1),
  'email_on_failure': True,
  'retries': 1,
  'retry delay': timedelta(minutes=5),
}
dag = DAG(
  'historic stock data load',
  default args=default args,
  description='One-time DAG to load historic stock data into BigQuery',
  schedule interval=None,
  catchup=False,
)
etl_task = PythonOperator(
  task id='run etl',
  python_callable=run_etl,
  dag=dag,
)
etl task
```

Pull current data with 5 mins interval (runs every 10 mins)

```
from airflow import DAG
from airflow.operators.python import PythonOperator
from datetime import datetime, timedelta, timezone
import requests
from google.cloud import bigguery
from google.oauth2 import service account
import pytz
# Configuration
ALPACA API KEY = 'PKAFPE8IL5495B6P4106'
ALPACA API SECRET = 'yde2olNHNXvDSUpsJUKART2pWJ7sMeXEbz2Oe4vp'
BASE URL = 'https://data.alpaca.markets'
HEADERS = {'APCA-API-KEY-ID': ALPACA API KEY, 'APCA-API-SECRET-KEY': ALPACA API SECRET}
SERVICE ACCOUNT FILE = '/opt/airflow/dags/stocksdatacsv-433003-f8dc42626436.json'
BIGQUERY PROJECT ID = 'stocksdatacsv-433003'
BIGQUERY DATASET = 'stocks data'
BIGQUERY TABLE = 'realtime stock prices'
# List of top 20 US stocks
TOP 20 STOCKS = [
  'AAPL', 'MSFT', 'GOOGL', 'AMZN', 'TSLA', 'META', 'NVDA', 'BRK.B', 'JPM', 'V',
  'MA', 'WMT', 'DIS', 'HD', 'NFLX', 'PYPL', 'INTC', 'CSCO', 'ADBE', 'ORCL'
1
def get latest timestamp(symbol):
  client = bigquery.Client.from service account json(SERVICE ACCOUNT FILE)
  query = f"""
    SELECT MAX(timestamp) AS latest timestamp
    FROM '{BIGQUERY PROJECT ID}.{BIGQUERY DATASET}.{BIGQUERY TABLE}'
    WHERE symbol = '{symbol}'
  query job = client.query(query)
  result = query job.result()
  latest timestamp row = list(result)
  if latest timestamp row:
    return latest timestamp row[0].latest timestamp
  else:
    return None
def fetch and store data(symbol, start date, end date):
```

```
endpoint = f'{BASE URL}/v2/stocks/{symbol}/bars'
params = {
  'start': start date,
  'end': end date,
  'timeframe': '5Min',
  'adjustment':'split',
  'feed':'sip',
  'limit': 10000
}
client = bigguery.Client.from service account json(SERVICE ACCOUNT FILE)
table id = f'{BIGQUERY PROJECT ID}.{BIGQUERY DATASET}.{BIGQUERY TABLE}'
while True:
  response = requests.get(endpoint, headers=HEADERS, params=params)
  data = response.json()
  if 'bars' in data:
    rows to insert = []
    # Define timezones
    utc zone = pytz.utc
    est zone = pytz.timezone('America/New York')
    for bar in data['bars']:
      # Parse ISO 8601 timestamp
      utc timestamp = datetime.fromisoformat(bar['t'].replace('Z', '+00:00'))
      est timestamp = utc timestamp.astimezone(est zone)
      rows to insert.append({
        'symbol': symbol,
        'close price': bar['c'],
        'high price': bar['h'],
        'low price': bar['l'],
        'number of trades': bar['n'],
        'open price': bar['o'],
        'timestamp': est timestamp.isoformat(), # Convert to ISO format for BigQuery
        'volume': bar['v'],
        'volume weighted_average_price': bar['vw']
      })
    errors = client.insert_rows_json(table_id, rows_to_insert)
    if errors:
      print(f"Errors while inserting data for {symbol}: {errors}")
```

```
else:
        print(f"Data for {symbol} successfully stored in BigQuery.")
    else:
      print(f"No data fetched for {symbol}. Continuing to next symbol.")
    # Check for pagination
    next page token = data.get('next page token')
    if next page token:
      params['page token'] = next page token
    else:
      break
def run etl():
  end date = datetime.now(timezone.utc) - timedelta(minutes=15) # To avoid overlap with the current
minute
  start date = end date - timedelta(days=7) # Time window to fetch data
  for symbol in TOP 20 STOCKS:
    latest timestamp = get latest timestamp(symbol)
    if latest timestamp:
      # Ensure the start date is just after the latest timestamp
      start date = max(latest timestamp + timedelta(minutes=1), end date - timedelta(days=7))
    start date str = start date.strftime('%Y-%m-%dT%H:%M:%SZ')
    end date str = end date.strftime('%Y-%m-%dT%H:%M:%SZ')
    fetch and store data(symbol, start date str, end date str)
default args = {
  'owner': 'airflow',
  'depends on past': False,
  'start date': datetime(2024, 1, 1),
  'email on failure': True,
  'retries': 1,
  'retry delay': timedelta(minutes=3),
}
dag = DAG(
  'realtime stock data load',
  default args=default args,
  description='DAG to load real-time stock data into BigQuery every 10 minutes',
  schedule interval='*/10 * * * *', # Run every 10 minutes
  catchup=False,
)
```

```
etl_task = PythonOperator(
   task_id='run_etl',
   python_callable=run_etl,
   dag=dag,
)
etl_task
```

FYI: Common Docker commands:

Remove all containers: docker container rm -f \$(docker container ls -aq)

Remove all images: docker image rm -f \$(docker image Is -q)

Run docker compose file in detached mode: docker-compose up -d Run docker compose with debug: docker-compose up --build

Stop docker compose: docker-compose down

Check docker volumes: docker volume Is

To delete all docker volumes: docker volume rm \$(docker volume Is -q)

See running containers: docker ps

NOTE: To remove airflow metadata or the logs from the Postgres DB, you need to run these commands:

- psql -h postgres -U airflow -d airflow
- \dt
- SELECT * FROM dag_run LIMIT 10;
- DELETE FROM dag_run WHERE execution_date < NOW() INTERVAL '2 days';
- VACUUM FULL dag run;